MATH 547. STOCHASTIC PROCESSES.

Credits: 4

Offered by: Mathematics and Statistics (Faculty of Science)

This course is not offered this catalogue year.

Description

Conditional probability and conditional expectation, generating functions. Branching processes and random walk. Markov chains:transition matrices, classification of states, ergodic theorem, examples. Birth and death processes, queueing theory.

- Prerequisites: MATH 356 and either MATH 247 or MATH 251.
- Restriction: Not open to students who have taken or are taking MATH 447.

Most students use Visual Schedule Builder (VSB) to organize their schedules. VSB helps you plan class schedules, travel time, and more.

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